

We are going to focus on multiple asset cointegration strategies first in this course.

However, we need to cover foundational knowledge on Python and trading before we can start working on those strategies. The next few chapters will cover these important foundations.

So, just keep in mind our overarching aim (to build cointegration strategies) while you work through the next 5 chapters.

We will jump back to our cointegration strategies design at "Chapter 10 > Strategy Design II - Creating Alpha Out of Thin Air: The Magic of Synthetic Assets".